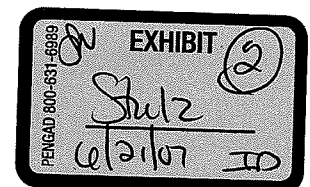


# EXHIBIT D

No.	Date	Residual Return	t-statistic	Significance
1	1/12/01	-3.86%	-1.54	
	1/16/01	-1.46%	-0.58	
	1/17/01	2.35%	0.93	
	1/18/01	0.32%	0.13	
	1/19/01	9.46%	3.76	**
	1/22/01	1.98%	0.78	
	1/23/01	-0.47%	-0.19	
	1/24/01	1.92%	0.76	
	1/25/01	1.74%	0.69	
	1/26/01	0.06%	0.02	
	1/29/01	-1.58%	-0.63	
2	1/30/01	-2.25%	-0.89	
	1/31/01	-1.57%	-0.62	
	2/1/01	-5.82%	-2.31	*
	2/2/01	-0.82%	-0.33	
	2/5/01	3.37%	1.34	
	2/6/01	-1.32%	-0.52	
	2/7/01	-0.52%	-0.21	
	2/8/01	1.94%	0.77	
	2/9/01	-1.37%	-0.54	
	2/12/01	-1.68%	-0.67	
	2/13/01	2.42%	0.96	
	2/14/01	1.19%	0.47	
	2/15/01	1.22%	0.49	
	2/16/01	0.37%	0.15	
	2/20/01	-4.22%	-1.67	
	2/21/01	0.73%	0.29	
	2/22/01	2.79%	1.11	
	2/23/01	-2.50%	-0.99	
	2/26/01	4.05%	1.61	
3	2/27/01	-1.53%	-0.61	
	2/28/01	0.45%	0.18	
	3/1/01	0.58%	0.23	
	3/2/01	-2.66%	-1.06	
	3/5/01	4.62%	1.84	
	3/6/01	5.19%	2.06	*
	3/7/01	-3.12%	-1.24	
	3/8/01	-1.39%	-0.55	
	3/9/01	-0.69%	-0.27	
	3/12/01	0.01%	0.00	
	3/13/01	1.59%	0.63	
	3/14/01	1.17%	0.46	
	3/15/01	-0.52%	-0.21	
	3/16/01	0.40%	0.16	
	3/19/01	-1.42%	-0.56	
	3/20/01	1.36%	0.54	
	3/21/01	0.36%	0.14	
	3/22/01	-0.94%	-0.37	
	3/23/01	3.76%	1.50	
	3/26/01	1.24%	0.49	
	3/27/01	0.88%	0.35	



No.	Date	Residual Return	t-statistic	Significance
	3/28/01	-0.49%	-0.19	
	3/29/01	1.09%	0.43	
	3/30/01	-3.06%	-1.21	
	4/2/01	-3.31%	-1.31	
	4/3/01	-3.27%	-1.30	
	4/4/01	4.52%	1.80	
	4/5/01	4.34%	1.72	
	4/6/01	0.50%	0.20	
	4/9/01	-0.62%	-0.25	
	4/10/01	-3.64%	-1.45	
	4/11/01	3.88%	1.54	
	4/12/01	0.07%	0.03	
	4/16/01	2.70%	1.07	
4	4/17/01	0.33%	0.13	
	4/18/01	5.15%	2.05	*
	4/19/01	-0.09%	-0.03	
	4/20/01	-1.83%	-0.73	
	4/23/01	0.57%	0.23	
	4/24/01	1.83%	0.73	
	4/25/01	1.16%	0.46	
	4/26/01	-0.78%	-0.31	
	4/27/01	0.81%	0.32	
	4/30/01	0.16%	0.07	
	5/1/01	-0.61%	-0.24	
	5/2/01	-1.59%	-0.63	
	5/3/01	0.49%	0.19	
	5/4/01	2.44%	0.97	
	5/7/01	-0.72%	-0.29	
	5/8/01	1.27%	0.50	
	5/9/01	0.94%	0.37	
	5/10/01	-0.75%	-0.30	
	5/11/01	-0.16%	-0.06	
	5/14/01	1.05%	0.42	
	5/15/01	-0.80%	-0.32	
	5/16/01	0.41%	0.16	
	5/17/01	-0.10%	-0.04	
	5/18/01	1.43%	0.57	
	5/21/01	0.20%	0.08	
	5/22/01	-0.48%	-0.19	
	5/23/01	1.57%	0.62	
	5/24/01	-2.15%	-0.85	
	5/25/01	-0.40%	-0.16	
	5/29/01	-2.63%	-1.04	
	5/30/01	3.41%	1.36	
	5/31/01	1.05%	0.42	
	6/1/01	0.81%	0.32	
	6/4/01	-2.02%	-0.80	
	6/5/01	0.54%	0.22	
	6/6/01	-0.41%	-0.16	
	6/7/01	-2.40%	-0.95	
	6/8/01	-0.63%	-0.25	

No.	Date	Residual Return	t-statistic	Significance
	6/11/01	2.93%	1.17	
	6/12/01	0.71%	0.28	
	6/13/01	0.81%	0.32	
	6/14/01	1.02%	0.41	
	6/15/01	1.84%	0.73	
	6/18/01	0.20%	0.08	
	6/19/01	0.38%	0.15	
	6/20/01	3.21%	1.28	
	6/21/01	3.61%	1.44	
	6/22/01	-1.54%	-0.61	
	6/25/01	-0.16%	-0.06	
	6/26/01	0.86%	0.34	
	6/27/01	0.23%	0.09	
	6/28/01	-1.94%	-0.77	
	6/29/01	0.37%	0.15	
	7/2/01	-0.63%	-0.25	
	7/3/01	-0.32%	-0.13	
	7/5/01	-0.36%	-0.14	
	7/6/01	1.10%	0.44	
	7/9/01	1.20%	0.48	
	7/10/01	1.15%	0.46	
	7/11/01	-3.39%	-1.35	
	7/12/01	1.17%	0.46	
	7/13/01	-1.19%	-0.47	
	7/16/01	0.57%	0.23	
5	7/17/01	-1.34%	-0.53	
	7/18/01	-6.88%	-2.73	**
	7/19/01	-4.70%	-1.87	
	7/20/01	4.74%	1.89	
	7/23/01	-1.36%	-0.54	
	7/24/01	1.81%	0.72	
	7/25/01	1.23%	0.49	
	7/26/01	-0.21%	-0.09	
	7/27/01	-0.60%	-0.24	
	7/30/01	1.07%	0.43	
	7/31/01	0.90%	0.36	
	8/1/01	-0.03%	-0.01	
	8/2/01	0.69%	0.28	
	8/3/01	1.01%	0.40	
	8/6/01	-0.37%	-0.15	
	8/7/01	-0.45%	-0.18	
	8/8/01	0.49%	0.20	
	8/9/01	-0.79%	-0.31	
	8/10/01	-1.28%	-0.51	
	8/13/01	-2.83%	-1.13	
6	8/14/01	-6.10%	-2.42	*
	8/15/01	2.16%	0.86	
	8/16/01	1.10%	0.44	
	8/17/01	1.67%	0.66	
	8/20/01	0.31%	0.12	
	8/21/01	0.65%	0.26	

No.	Date	Residual Return	t-statistic	Significance
	8/22/01	-1.45%	-0.58	
	8/23/01	1.94%	0.77	
	8/24/01	1.62%	0.65	
	8/27/01	0.61%	0.24	
	8/28/01	0.91%	0.36	
	8/29/01	-2.98%	-1.18	
	8/30/01	-3.10%	-1.23	
	8/31/01	2.98%	1.18	
	9/4/01	0.36%	0.14	
	9/5/01	-0.29%	-0.11	
	9/6/01	-1.33%	-0.53	
	9/7/01	-4.53%	-1.80	
7	9/10/01	6.81%	2.70	**
	9/17/01	-0.13%	-0.05	
8	9/18/01	5.32%	2.11	*
	9/19/01	3.09%	1.23	
	9/20/01	0.15%	0.06	
	9/21/01	2.86%	1.14	
	9/24/01	3.15%	1.25	
	9/25/01	2.06%	0.82	
	9/26/01	-0.30%	-0.12	
	9/27/01	-1.07%	-0.42	
	9/28/01	-2.28%	-0.91	
	10/1/01	-0.60%	-0.24	
	10/2/01	-3.56%	-1.41	
	10/3/01	0.46%	0.18	
	10/4/01	0.68%	0.27	
	10/5/01	-0.01%	0.00	
	10/8/01	-4.36%	-1.73	
	10/9/01	2.02%	0.80	
	10/10/01	-2.41%	-0.96	
	10/11/01	-0.21%	-0.08	
	10/12/01	-1.02%	-0.41	
	10/15/01	1.87%	0.74	
	10/16/01	-0.57%	-0.23	
	10/17/01	-4.33%	-1.72	
	10/18/01	-1.07%	-0.42	
	10/19/01	3.40%	1.35	
	10/22/01	-0.92%	-0.37	
	10/23/01	4.19%	1.67	
	10/24/01	-2.19%	-0.87	
	10/25/01	-0.73%	-0.29	
	10/26/01	3.15%	1.25	
	10/29/01	0.54%	0.22	
	10/30/01	0.77%	0.31	
	10/31/01	-3.60%	-1.43	
	11/1/01	1.80%	0.71	
	11/2/01	-1.53%	-0.61	
	11/5/01	2.87%	1.14	
	11/6/01	3.83%	1.52	
	11/7/01	-1.08%	-0.43	

No.	Date	Residual Return	t-statistic	Significance
	11/8/01	4.66%	1.85	
	11/9/01	1.53%	0.61	
	11/12/01	-1.08%	-0.43	
	11/13/01	0.83%	0.33	
	11/14/01	-0.41%	-0.16	
	11/15/01	-3.37%	-1.34	
	11/16/01	-2.50%	-0.99	
	11/19/01	-0.35%	-0.14	
	11/20/01	0.10%	0.04	
	11/21/01	-0.20%	-0.08	
	11/23/01	-0.87%	-0.34	
	11/26/01	0.27%	0.11	
	11/27/01	-0.65%	-0.26	
	11/28/01	0.27%	0.11	
	11/29/01	-1.35%	-0.54	
	11/30/01	-1.31%	-0.52	
	12/3/01	-2.11%	-0.84	
	12/4/01	1.65%	0.66	
9	12/5/01	-3.39%	-1.35	
	12/6/01	-5.42%	-2.15	*
	12/7/01	-2.77%	-1.10	
	12/10/01	-2.10%	-0.83	
	12/11/01	2.27%	0.90	
	12/12/01	2.20%	0.87	
10	12/13/01	5.29%	2.10	*
	12/14/01	-0.05%	-0.02	
	12/17/01	0.45%	0.18	
	12/18/01	-3.08%	-1.22	
	12/19/01	1.03%	0.41	
	12/20/01	1.06%	0.42	
	12/21/01	-1.95%	-0.77	
	12/24/01	-1.54%	-0.61	
	12/26/01	-1.96%	-0.78	
	12/27/01	1.96%	0.78	
	12/28/01	0.76%	0.30	
	12/31/01	-1.29%	-0.51	
	1/2/02	-2.12%	-0.84	
	1/3/02	-1.36%	-0.54	
	1/4/02	-1.17%	-0.47	
	1/7/02	1.65%	0.65	
	1/8/02	-0.87%	-0.34	
	1/9/02	-0.43%	-0.17	
	1/10/02	-0.63%	-0.25	
	1/11/02	-0.18%	-0.07	
	1/14/02	-0.67%	-0.27	
	1/15/02	-0.29%	-0.11	
	1/16/02	3.00%	1.19	
	1/17/02	-0.18%	-0.07	
	1/18/02	0.77%	0.30	
	1/22/02	-1.78%	-0.71	
	1/23/02	0.92%	0.37	

No.	Date	Residual Return	t-statistic	Significance
	1/24/02	-3.19%	-1.27	
	1/25/02	-2.05%	-0.81	
	1/28/02	1.57%	0.62	
	1/29/02	-0.76%	-0.30	
	1/30/02	-1.70%	-0.68	
	1/31/02	-1.58%	-0.63	
	2/1/02	-0.47%	-0.19	
	2/4/02	-2.60%	-1.03	
	2/5/02	-2.13%	-0.84	
	2/6/02	4.32%	1.71	
	2/7/02	3.13%	1.24	
	2/8/02	3.81%	1.51	
	2/11/02	-0.29%	-0.12	
	2/12/02	-0.36%	-0.14	
	2/13/02	-1.99%	-0.79	
	2/14/02	0.45%	0.18	
	2/15/02	-3.42%	-1.36	
11	2/19/02	1.30%	0.52	
	2/20/02	-8.13%	-3.23	**
	2/21/02	-1.89%	-0.75	
	2/22/02	2.41%	0.96	
	2/25/02	-3.99%	-1.58	
	2/26/02	-2.60%	-1.03	
	2/27/02	3.27%	1.30	
12	2/28/02	5.58%	2.22	*
	3/1/02	0.84%	0.33	
	3/4/02	1.65%	0.65	
	3/5/02	-1.83%	-0.73	
	3/6/02	-3.56%	-1.42	
	3/7/02	-1.00%	-0.40	
	3/8/02	1.49%	0.59	
	3/11/02	2.67%	1.06	
	3/12/02	-2.25%	-0.89	
	3/13/02	2.27%	0.90	
	3/14/02	-2.63%	-1.05	
	3/15/02	0.28%	0.11	
	3/18/02	0.60%	0.24	
	3/19/02	-0.92%	-0.37	
	3/20/02	-2.86%	-1.14	
	3/21/02	-1.72%	-0.68	
	3/22/02	0.42%	0.17	
	3/25/02	0.79%	0.31	
	3/26/02	-2.78%	-1.11	
	3/27/02	0.31%	0.12	
	3/28/02	-0.59%	-0.24	
	4/1/02	-0.79%	-0.31	
	4/2/02	3.49%	1.39	
	4/3/02	0.21%	0.08	
	4/4/02	-3.20%	-1.27	
	4/5/02	-2.57%	-1.02	
	4/8/02	-2.29%	-0.91	

No.	Date	Residual Return	t-statistic	Significance
13	4/9/02	0.93%	0.37	**
	4/10/02	-7.26%	-2.88	
	4/11/02	-2.34%	-0.93	
	4/12/02	1.22%	0.48	
14	4/15/02	7.77%	3.09	**
	4/16/02	-1.25%	-0.50	
	4/17/02	1.48%	0.59	
	4/18/02	-3.16%	-1.26	
	4/19/02	-2.15%	-0.85	
	4/22/02	-3.08%	-1.23	
	4/23/02	-2.18%	-0.87	
	4/24/02	1.34%	0.53	
	4/25/02	1.00%	0.40	
	4/26/02	-1.14%	-0.45	
	4/29/02	-0.56%	-0.22	
	4/30/02	4.10%	1.63	
	5/1/02	-0.14%	-0.05	
	5/2/02	-3.41%	-1.36	
	5/3/02	-1.66%	-0.66	
	5/6/02	-1.13%	-0.45	
	5/7/02	0.83%	0.33	
	5/8/02	0.70%	0.28	
	5/9/02	-1.22%	-0.48	
	5/10/02	-2.69%	-1.07	
	5/13/02	0.00%	0.00	
	5/14/02	2.32%	0.92	
	5/15/02	0.32%	0.13	
	5/16/02	0.21%	0.08	
	5/17/02	5.09%	2.02	
	5/20/02	-1.42%	-0.56	
	5/21/02	-1.85%	-0.74	
	5/22/02	0.16%	0.06	
	5/23/02	1.84%	0.73	
	5/24/02	0.84%	0.33	
	5/28/02	0.02%	0.01	
	5/29/02	-0.29%	-0.12	
	5/30/02	0.72%	0.29	
	5/31/02	1.04%	0.41	
15	6/3/02	-0.97%	-0.38	*
	6/4/02	-4.22%	-1.68	
	6/5/02	-1.20%	-0.48	
	6/6/02	-0.87%	-0.35	
	6/7/02	0.50%	0.20	
	6/10/02	-2.40%	-0.95	
	6/11/02	1.24%	0.49	
	6/12/02	1.26%	0.50	
	6/13/02	4.72%	1.88	
	6/14/02	1.31%	0.52	
	6/17/02	-2.93%	-1.16	
	6/18/02	2.20%	0.87	
	6/19/02	0.69%	0.27	



No.	Date	Residual Return	t-statistic	Significance
	6/20/02	-0.46%	-0.18	
	6/21/02	-3.37%	-1.34	
	6/24/02	2.81%	1.12	
	6/25/02	0.98%	0.39	
16	6/26/02	-9.00%	-3.58	**
	6/27/02	-0.25%	-0.10	
17	6/28/02	5.72%	2.27	*
	7/1/02	-3.50%	-1.39	
	7/2/02	-4.89%	-1.94	
18	7/3/02	10.80%	4.29	**
	7/5/02	-1.75%	-0.70	
	7/8/02	-1.27%	-0.50	
	7/9/02	2.57%	1.02	
	7/10/02	-0.04%	-0.02	
	7/11/02	2.65%	1.05	
	7/12/02	-3.91%	-1.55	
	7/15/02	0.65%	0.26	
	7/16/02	-0.80%	-0.32	
	7/17/02	2.45%	0.97	
	7/18/02	-1.64%	-0.65	
	7/19/02	-0.56%	-0.22	
19	7/22/02	8.02%	3.19	**
	7/23/02	1.18%	0.47	
20	7/24/02	-8.23%	-3.27	**
21	7/25/02	-13.61%	-5.41	**
22	7/26/02	13.44%	5.34	**
	7/29/02	-3.04%	-1.21	
23	7/30/02	6.77%	2.69	**
24	7/31/02	-8.23%	-3.27	**
	8/1/02	-0.23%	-0.09	
	8/2/02	-0.45%	-0.18	
	8/5/02	2.55%	1.01	
25	8/6/02	-6.05%	-2.40	*
26	8/7/02	7.37%	2.93	**
	8/8/02	-1.57%	-0.62	
	8/9/02	-0.68%	-0.27	
	8/12/02	0.57%	0.22	
	8/13/02	1.22%	0.49	
	8/14/02	-4.03%	-1.60	
	8/15/02	3.21%	1.28	
	8/16/02	4.77%	1.89	
	8/19/02	1.73%	0.69	
	8/20/02	2.12%	0.84	
27	8/21/02	6.11%	2.43	*
	8/22/02	-3.41%	-1.35	
28	8/23/02	-5.21%	-2.07	*
	8/26/02	-4.51%	-1.79	
29	8/27/02	6.37%	2.53	*
	8/28/02	0.77%	0.31	
30	8/29/02	5.40%	2.15	*
	8/30/02	-3.06%	-1.22	

No.	Date	Residual Return	t-statistic	Significance
	9/3/02	1.56%	0.62	
	9/4/02	2.08%	0.82	
	9/5/02	-0.94%	-0.37	
	9/6/02	4.54%	1.80	
	9/9/02	0.73%	0.29	
	9/10/02	-2.16%	-0.86	
	9/11/02	-1.48%	-0.59	
	9/12/02	-1.61%	-0.64	
	9/13/02	2.81%	1.12	
	9/16/02	-1.30%	-0.52	
	9/17/02	0.22%	0.09	
	9/18/02	3.23%	1.28	
	9/19/02	0.51%	0.20	
	9/20/02	1.58%	0.63	
	9/23/02	-1.89%	-0.75	
	9/24/02	1.54%	0.61	
31	9/25/02	-5.04%	-2.00	*
	9/26/02	-1.90%	-0.75	
32	9/27/02	5.88%	2.34	*
	9/30/02	-0.85%	-0.34	
	10/1/02	-2.42%	-0.96	
33	10/2/02	5.06%	2.01	*
	10/3/02	2.47%	0.98	
	10/4/02	-1.38%	-0.55	
	10/7/02	-1.21%	-0.48	
34	10/8/02	-7.13%	-2.83	**
35	10/9/02	5.05%	2.01	*
	10/10/02	0.28%	0.11	
	10/11/02	-3.20%	-1.27	
	10/14/02	-4.76%	-1.89	
	10/15/02	0.55%	0.22	
	10/16/02	4.13%	1.64	
	10/17/02	-2.16%	-0.86	
	10/18/02	0.90%	0.36	
	10/21/02	0.47%	0.19	
36	10/22/02	5.40%	2.15	*
	10/23/02	-1.83%	-0.73	
37	10/24/02	10.61%	4.22	**
	10/25/02	-2.17%	-0.86	
	10/28/02	1.75%	0.69	
	10/29/02	0.81%	0.32	
	10/30/02	-1.78%	-0.71	
	10/31/02	3.08%	1.22	
	11/1/02	0.50%	0.20	
	11/4/02	-0.54%	-0.22	
	11/5/02	-0.04%	-0.02	
	11/6/02	1.16%	0.46	
	11/7/02	-1.75%	-0.70	
	11/8/02	1.68%	0.67	
	11/11/02	0.56%	0.22	
	11/12/02	-0.87%	-0.35	

No.	Date	Residual Return	t-statistic	Significance
	11/13/02	1.14%	0.45	
	11/14/02	-2.32%	-0.92	
	11/15/02	-0.78%	-0.31	
	11/18/02	-0.46%	-0.18	
	11/19/02	0.01%	0.00	
	11/20/02	-3.82%	-1.52	
	11/21/02	1.52%	0.60	
	11/22/02	1.91%	0.76	
	11/25/02	1.65%	0.66	
	11/26/02	-1.37%	-0.54	
	11/27/02	2.61%	1.04	
	11/29/02	-0.37%	-0.15	
	12/2/02	1.49%	0.59	
38	12/3/02	-10.75%	-4.27	**
	12/4/02	-0.71%	-0.28	
	12/5/02	2.37%	0.94	
	12/6/02	0.08%	0.03	
	12/9/02	-2.54%	-1.01	
	12/10/02	3.45%	1.37	
	12/11/02	-1.42%	-0.56	
	12/12/02	-0.41%	-0.16	
	12/13/02	0.74%	0.29	
	12/16/02	-2.27%	-0.90	
	12/17/02	1.37%	0.54	
	12/18/02	-0.11%	-0.04	
	12/19/02	2.80%	1.11	
	12/20/02	-1.00%	-0.40	
	12/23/02	-1.92%	-0.76	
	12/24/02	0.79%	0.32	
	12/26/02	-1.17%	-0.47	
	12/27/02	-0.86%	-0.34	
	12/30/02	0.04%	0.01	
	12/31/02	4.61%	1.83	